

# JOHN STACHURSKI

---

*Research School of Economics, Australian National University*  
*john.stachurski@anu.edu.au*

+61-2-6125-5772;

## Education

- Ph.D. in Economics, University of Melbourne, 2002
- Masters in Economics, University of Tokyo, 1997
- Research Fellowship, University of Tokyo, 1995
- Bachelor of Arts, University of Melbourne, 1993

## Fields of Interest

- Stochastic Dynamics
- Econometric Theory and Time Series Analysis
- Numerical Methods and Computational Economics

## Honors and Awards

- 2007 IJET Lionel W. McKenzie Prize for contributions to economic theory
- 2002 Melbourne University Chancellor's Prize for Excellence

## Grants and Scholarships

- JSPS Young Scientists Research Grant, 2007
- Murata Science Foundation Research Grant, 2006
- Australian Research Council Postdoctoral Fellowship, 2004
- CORE Fellowship, Université Catholique de Louvain, 2003–4
- Japan Society for the Promotion of Science Research Fellowship, 2002–3
- Australian Postgraduate Award, 1999–2002
- Monbusho Research Scholarship, 1993–7

## Professional Experience

- Professor, Research School of Economics, ANU, 2010–present
- Associate professor, Research School of Economics, ANU, 2009–2010
- Associate professor, Kyoto Institute of Economic Research, 2006–2009
- Senior lecturer, Department of Economics, University of Melbourne, 2004–6
- Postdoctoral fellow, CORE, Université Catholique de Louvain, 2003–4
- Postdoctoral fellow, Kyoto Institute of Economic Research, 2002–3

## Books

- *Economic Dynamics: Theory and Computation*  
John Stachurski  
**MIT Press**, January 2009
- *Nonlinear Dynamics in Equilibrium Models: Chaos, Cycles and Indeterminacy*  
John Stachurski, Alain Venditti and Makoto Yano (eds)  
**Springer**, in press, 2011

## Chapters in Books

- *Poverty Traps*  
Costas Azariadis and John Stachurski  
**Handbook of Economic Growth**, S. Durlauf and P. Aghion, eds, 2005

## Refereed Articles

- *An Order-Theoretic Mixing Condition for Monotone Markov Chains*  
Takashi Kamihigashi and John Stachurski  
**Statistics and Probability Letters**, in press, 2011
- *Bounding Tail Probabilities in Dynamic Economic Models*  
John Stachurski  
**Macroeconomic Dynamics**, in press, 2011
- *Perfect Simulation of Stationary Equilibria*  
Kazuo Nishimura and John Stachurski  
**Journal of Economic Dynamics and Control**, 34, 577–584, 2010
- *Endogenous Inequality and Fluctuations in a Two-Country Model*  
Tomoo Kikuchi and John Stachurski  
**Journal of Economic Theory**, 144 (4), 1560–1571, 2009
- *On Geometric Ergodicity of the Commodity Pricing Model*  
Kazuo Nishimura and John Stachurski  
**International Journal of Economic Theory**, 5 (3), 293–300, 2009
- *Equilibrium Storage with Multiple Commodities*  
Kazuo Nishimura and John Stachurski  
**Journal of Mathematical Economics**, 45, 80–96, 2009

- *Computing the Distributions of Economic Models via Simulation*  
John Stachurski and Vance Martin  
**Econometrica**, 76 (2), 443–450, 2008
- *Continuous State Dynamic Programming via Nonexpansive Approximation*  
John Stachurski  
**Computational Economics**, 31 (2), 141–160, 2008
- *Parametric Continuity of Stationary Distributions*  
Cuong Le Van and John Stachurski  
**Economic Theory**, 33 (2), 333–348, 2007
- *Log-Linearization of Stochastic Economic Models*  
John Stachurski  
**Journal of Difference Equations and Applications**, 13 (2&3), 217–222, 2007
- *Stochastic Optimal Growth when the Discount Rate Vanishes*  
Kazuo Nishimura and John Stachurski  
**Journal of Economic Dynamics and Control**, 31 (4), 1416–1430, 2007
- *Stochastic Optimal Growth with Nonconvexities*  
Kazuo Nishimura, Ryszard Rudnicki and John Stachurski  
**Journal of Mathematical Economics**, 42 (1), 74–96, 2006
- *Some Stability Results for Markovian Economic Semigroups*  
Leonard Mirman, Kevin Reffett and John Stachurski  
**International Journal of Economic Theory**, 1 (1), 57–72, 2005
- *Stability of Stochastic Optimal Growth Models: A New Approach*  
Kazuo Nishimura and John Stachurski  
**Journal of Economic Theory**, 122 (1), 100–118, 2005
- *Stochastic Growth with Increasing Returns: Stability and Path Dependence*  
John Stachurski  
**Studies in Nonlinear Dynamics and Econometrics**, 7 (2), Article 1, July 2003
- *Stochastic Growth: Asymptotic Distributions*  
John Stachurski  
**Economic Theory**, 21 (4), 913–919, 2003
- *Economic Dynamical Systems with Multiplicative Noise*  
John Stachurski  
**Journal of Mathematical Economics**, 39 (1–2), 135–152, 2003
- *Stochastic Optimal Growth with Unbounded Shock*  
John Stachurski  
**Journal of Economic Theory**, 106 (1), 40–65, 2002

## Other Professional Activities

- **Conference Presentations**

- 17th International Conference on Computing in Economics and Finance, San Francisco, July 2011
- IJET Conference on General Equilibrium, Trade and Growth, Kyoto, February 2011
- 10th SAET Conference, Singapore, August 2010
- 4th Workshop on Macroeconomic Dynamics, Singapore, August 2009
- 15th International Conference on Computing in Economics and Finance, Sydney, July 2009
- 4th International Conference of Economic Theory, Tokyo, February 2007
- 7th International Public Economic Theory Conference, Hanoi, August 2006
- 12th International Conference on Computing in Economics and Finance, Cyprus, June 2006
- Instability and Fluctuations in Intertemporal Equilibrium Models, Marseille, June 2005
- Winter Meeting of the Econometric Society, Philadelphia, January 2005
- Handbook of Economic Growth Conference, New York, December 2004
- Economic Growth and Distribution: On the Nature and Causes of the Wealth of Nations, Lucca, June 2004
- 13th European Workshop on General Equilibrium Theory, Venice, June 2004
- 1st International Conference of Economic Theory, Tokyo, March 2004
- Conference on Irregular Growth, Université Paris 1, Panthéon–Sorbonne, July 2003

- **Research Visits**

- KIER, Kyoto University, July 2011
- Department of Engineering and Management Science, Stanford University, July 2011
- KIER, Kyoto University, November 2010
- Department of Economics, Tokyo University, February 2010
- KIER, Kyoto University, February 2010
- Department of Economics, Melbourne University, February 2008
- School of Economics, University of Tasmania, February 2008
- Department of Economics, Hokkaido University, January 2008
- Department of Economics, National University of Singapore, October 2007

- WP Carey School of Business, Arizona State University, February 2006
- Economics Department, UCLA, May 2005
- RIEBA, Kobe University, February 2005
- Economics Department, SMU, Dallas, January 2005
- G.R.E.Q.A.M. at Marseille, April 2004
- WP Carey School of Business, Arizona State University, March 2004
- Economics Department, UCLA, February 2004
- Institute of Mathematics, Silesian University, Poland, December 2001
- CentER, Tilburg University, The Netherlands, November 2001
- CERMSEM, Université Paris 1, Panthéon–Sorbonne, October 2001

- **Other**

- Assistant Editor, *International Journal of Economic Theory*
- Referee for *Econometrica*, *American Economic Review*, *Journal of Economic Theory*, *Economic Theory*, *Journal of Mathematical Economics*, *International Journal of Economic Theory*, *Journal of Economic Dynamics and Control*, *Journal of Economic Growth*

## Other Skills

- Japanese
- Programming in Python, R and C; UNIX environment

## Other Achievements

- Gold, first taekwondo Olympic selection trial, U58kg, 1999
- Gold, Australian national taekwondo championships, 54–58kg, 1993
- Gold, Japanese national taekwondo championships, U54kg, 1991